



# Derivatives Daily Detailed Turnover Report

Date of Printout: 22/10/2009

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Buy	1	7.55
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.54
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.20
\$ / R On 14/12/2009 Currency Future			Buy	2	15.05
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.74
\$ / R On 14/12/2009 Currency Future			Buy	3	22.77
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.90
\$ / R On 14/12/2009 Currency Future			Buy	5	37.79
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.79
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.85

\$ / R On 14/12/2009 Currency Future	Buy	5	37.85
\$ / R On 14/12/2009 Currency Future	Buy	5	37.63
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.85
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.85
\$ / R On 14/12/2009 Currency Future	Buy	5	37.90
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.90
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.87
\$ / R On 14/12/2009 Currency Future	Buy	5	38.05
\$ / R On 14/12/2009 Currency Future	Sell	7	0.00
\$ / R On 14/12/2009 Currency Future	Buy	7	53.13
\$ / R On 14/12/2009 Currency Future	Buy	7	53.13
\$ / R On 14/12/2009 Currency Future	Sell	7	0.00
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8	60.55
\$ / R On 14/12/2009 Currency Future	Buy	8	60.30
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.62
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.80
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.76
\$ / R On 14/12/2009 Currency Future	Buy	10	75.50
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.99
\$ / R On 14/12/2009 Currency Future	Buy	10	75.97

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	75.50
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	75.81
\$ / R On 14/12/2009 Currency Future			Buy	10	75.50
\$ / R On 14/12/2009 Currency Future			Buy	10	75.40
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	75.32
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	113.73
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	113.54
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	113.28
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Sell	18	0.00
\$ / R On 14/12/2009 Currency Future			Buy	18	135.55
\$ / R On 14/12/2009 Currency Future			Buy	20	151.17
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	151.10
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	151.38
\$ / R On 14/12/2009 Currency Future			Buy	20	154.55
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	151.61
\$ / R On 14/12/2009 Currency Future			Buy	20	151.40

\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	150.70
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	151.14
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	152.03
\$ / R On 14/12/2009 Currency Future	Buy	20	150.83
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	151.00
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	21	158.22
\$ / R On 14/12/2009 Currency Future	Sell	21	0.00
\$ / R On 14/12/2009 Currency Future	Buy	23	174.29
\$ / R On 14/12/2009 Currency Future	Sell	23	0.00
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	188.50
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	189.00
\$ / R On 14/12/2009 Currency Future	Buy	25	189.72
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	190.00
\$ / R On 14/12/2009 Currency Future	Buy	30	227.16
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	226.80
\$ / R On 14/12/2009 Currency Future	Buy	30	226.19
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	227.63
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	33	251.13
\$ / R On 14/12/2009 Currency Future	Sell	33	0.00
\$ / R On 14/12/2009 Currency Future	Sell	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Buy	35	265.30
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	298.47
\$ / R On 14/12/2009 Currency Future			Buy	40	304.40
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Sell	45	0.00
\$ / R On 14/12/2009 Currency Future			Buy	45	340.22
\$ / R On 14/12/2009 Currency Future			Sell	45	0.00
\$ / R On 14/12/2009 Currency Future			Buy	45	339.17
\$ / R On 14/12/2009 Currency Future			Buy	50	376.63
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	377.50
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	378.23
\$ / R On 14/12/2009 Currency Future			Buy	50	374.27
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	378.98
\$ / R On 14/12/2009 Currency Future			Buy	50	378.50
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	376.53
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	377.75
\$ / R On 14/12/2009 Currency Future			Buy	50	376.76
\$ / R On 14/12/2009 Currency Future			Buy	50	379.50
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	378.53
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00

\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	377.03
\$ / R On 14/12/2009 Currency Future	Sell	73	0.00
\$ / R On 14/12/2009 Currency Future	Buy	73	554.80
\$ / R On 14/12/2009 Currency Future	Sell	75	0.00
\$ / R On 14/12/2009 Currency Future	Buy	75	566.02
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	754.54
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	755.00
\$ / R On 14/12/2009 Currency Future	Buy	100	753.88
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Sell	120	0.00
\$ / R On 14/12/2009 Currency Future	Buy	120	905.99
\$ / R On 14/12/2009 Currency Future	Sell	150	0.00
\$ / R On 14/12/2009 Currency Future	Buy	150	1,132.31
\$ / R On 14/12/2009 Currency Future	Buy	155	1,171.60
\$ / R On 14/12/2009 Currency Future	Sell	155	0.00
\$ / R On 14/12/2009 Currency Future	Sell	200	0.00
\$ / R On 14/12/2009 Currency Future	Buy	200	1,514.60
\$ / R On 14/12/2009 Currency Future	Buy	200	1,510.00
\$ / R On 14/12/2009 Currency Future	Sell	200	0.00
\$ / R On 14/12/2009 Currency Future	Sell	200	0.00
\$ / R On 14/12/2009 Currency Future	Buy	200	1,505.94
\$ / R On 14/12/2009 Currency Future	Sell	270	0.00
\$ / R On 14/12/2009 Currency Future	Buy	270	2,060.13
\$ / R On 14/12/2009 Currency Future	Buy	270	2,034.29
\$ / R On 14/12/2009 Currency Future	Sell	270	0.00
\$ / R On 14/12/2009 Currency Future	Buy	320	2,424.64
\$ / R On 14/12/2009 Currency Future	Sell	320	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,590.90
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,540.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Buy	1,339	10,083.88
\$ / R On 14/12/2009 Currency Future			Sell	1,339	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1,339	10,070.49
\$ / R On 14/12/2009 Currency Future			Sell	1,339	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2,840	21,498.80
\$ / R On 14/12/2009 Currency Future			Sell	2,840	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5,000	37,853.00
\$ / R On 14/12/2009 Currency Future			Sell	5,000	0.00
\$ / R On 14/12/2009 Currency Future			Sell	6,500	0.00
\$ / R On 14/12/2009 Currency Future			Buy	6,500	49,108.80
<b>Dec 2009 £ / R Currency Future</b>					
£ / R On 14/12/2009 Currency Future			Sell	1	0.00
£ / R On 14/12/2009 Currency Future			Buy	1	12.50
£ / R On 14/12/2009 Currency Future			Buy	5	62.47
£ / R On 14/12/2009 Currency Future			Sell	5	0.00
£ / R On 14/12/2009 Currency Future			Buy	10	127.15
£ / R On 14/12/2009 Currency Future			Sell	10	0.00
£ / R On 14/12/2009 Currency Future			Sell	15	0.00
£ / R On 14/12/2009 Currency Future			Buy	15	187.22
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	154.56
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	154.56
£ / R On 14/12/2009 Currency Future			Buy	21	263.13
£ / R On 14/12/2009 Currency Future			Sell	21	0.00
£ / R On 14/12/2009 Currency Future			Buy	21	263.43
£ / R On 14/12/2009 Currency Future			Sell	21	0.00
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Buy	3	33.94
€ / R On 14/12/2009 Currency Future			Sell	3	0.00

€ / R On 14/12/2009 Currency Future	Buy	3	33.93
€ / R On 14/12/2009 Currency Future	Sell	3	0.00
€ / R On 14/12/2009 Currency Future	Buy	3	33.99
€ / R On 14/12/2009 Currency Future	Sell	3	0.00
€ / R On 14/12/2009 Currency Future	Sell	4	0.00
€ / R On 14/12/2009 Currency Future	Buy	4	45.40
€ / R On 14/12/2009 Currency Future	Sell	5	0.00
€ / R On 14/12/2009 Currency Future	Sell	5	0.00
€ / R On 14/12/2009 Currency Future	Buy	5	56.50
€ / R On 14/12/2009 Currency Future	Buy	5	56.51
€ / R On 14/12/2009 Currency Future	Buy	5	56.57
€ / R On 14/12/2009 Currency Future	Sell	5	0.00
€ / R On 14/12/2009 Currency Future	Sell	5	0.00
€ / R On 14/12/2009 Currency Future	Buy	5	56.62
€ / R On 14/12/2009 Currency Future	Buy	10	113.18
€ / R On 14/12/2009 Currency Future	Sell	10	0.00
€ / R On 14/12/2009 Currency Future	Sell	10	0.00
€ / R On 14/12/2009 Currency Future	Buy	10	112.91
€ / R On 14/12/2009 Currency Future	Sell	10	0.00
€ / R On 14/12/2009 Currency Future	Buy	10	113.51
€ / R On 14/12/2009 Currency Future	Buy	20	225.67
€ / R On 14/12/2009 Currency Future	Sell	20	0.00
€ / R On 14/12/2009 Currency Future	Sell	30	0.00
€ / R On 14/12/2009 Currency Future	Buy	30	338.72
€ / R On 14/12/2009 Currency Future	Sell	50	0.00
€ / R On 14/12/2009 Currency Future	Buy	50	565.95
€ / R On 14/12/2009 Currency Future	Buy	50	566.00
€ / R On 14/12/2009 Currency Future	Buy	50	564.38
€ / R On 14/12/2009 Currency Future	Sell	50	0.00
€ / R On 14/12/2009 Currency Future	Sell	50	0.00
€ / R On 14/12/2009 Currency Future	Sell	50	0.00
€ / R On 14/12/2009 Currency Future	Buy	50	565.18

**Dec 2009 ZAAD / R Currency F**

ZAAD On 14/12/2009 Currency Future	Sell	1,000	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ZAAD On 14/12/2009 Currency Future			Buy	1,000	6,957.50
<b>Feb 2010 ALBI Future</b>					
ALBI On 04/02/2010 Index Future			Buy	32	0.00
ALBI On 04/02/2010 Index Future			Sell	32	0.00
<b>jOption On Dec 2009 \$ / R 7. P</b>					
\$ / R On 14/12/2009 Currency Future	7.00	Put	Buy	100	0.00
<b>jOption On Dec 2009 \$ / R 7.2 F</b>					
\$ / R On 14/12/2009 Currency Future	7.20	Put	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put	Buy	100	0.00
<b>jOption On Dec 2009 \$ / R 7.75</b>					
\$ / R On 14/12/2009 Currency Future	7.75	Put	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put	Buy	100	0.00
<b>Jun 2010 \$ / R Currency Future</b>					
\$ / R On 14/06/2010 Currency Future			Buy	16	125.06
\$ / R On 14/06/2010 Currency Future			Sell	16	0.00
\$ / R On 14/06/2010 Currency Future			Buy	20	154.55
\$ / R On 14/06/2010 Currency Future			Sell	20	0.00
\$ / R On 14/06/2010 Currency Future			Sell	20	0.00
\$ / R On 14/06/2010 Currency Future			Buy	20	151.47
<b>Jun 2010 £ / R Currency Future</b>					
£ / R On 14/06/2010 Currency Future			Buy	10	127.15
£ / R On 14/06/2010 Currency Future			Sell	10	0.00
£ / R On 14/06/2010 Currency Future			Buy	20	154.55
£ / R On 14/06/2010 Currency Future			Sell	20	0.00
£ / R On 14/06/2010 Currency Future			Buy	20	154.55
£ / R On 14/06/2010 Currency Future			Sell	20	0.00
£ / R On 14/06/2010 Currency Future			Sell	20	0.00
£ / R On 14/06/2010 Currency Future			Buy	20	258.75

**Jun 2010 € / R Currency Future**

€ / R On 14/06/2010 Currency Future	Buy	3	35.16
€ / R On 14/06/2010 Currency Future	Sell	3	0.00

**Jun 2010 ZAAD / R Currency F**

ZAAD On 14/06/2010 Currency Future	Sell	250	0.00
ZAAD On 14/06/2010 Currency Future	Buy	250	1,766.88

**Mar 2010 \$ / R Currency Future**

\$ / R On 15/03/2010 Currency Future	Sell	5	0.00
\$ / R On 15/03/2010 Currency Future	Buy	5	38.40
\$ / R On 15/03/2010 Currency Future	Sell	20	0.00
\$ / R On 15/03/2010 Currency Future	Buy	20	153.82
\$ / R On 15/03/2010 Currency Future	Sell	30	0.00
\$ / R On 15/03/2010 Currency Future	Buy	30	231.30
\$ / R On 15/03/2010 Currency Future	Sell	100	0.00
\$ / R On 15/03/2010 Currency Future	Buy	100	773.35
\$ / R On 15/03/2010 Currency Future	Sell	200	0.00
\$ / R On 15/03/2010 Currency Future	Buy	200	1,547.46
\$ / R On 15/03/2010 Currency Future	Sell	200	0.00
\$ / R On 15/03/2010 Currency Future	Buy	200	1,546.00
\$ / R On 15/03/2010 Currency Future	Sell	500	0.00
\$ / R On 15/03/2010 Currency Future	Buy	500	3,870.00

**Mar 2010 £ / R Currency Future**

£ / R On 15/03/2010 Currency Future	Sell	4	0.00
£ / R On 15/03/2010 Currency Future	Buy	4	50.90
£ / R On 15/03/2010 Currency Future	Sell	120	0.00
£ / R On 15/03/2010 Currency Future	Buy	120	1,532.40

**Mar 2010 ZAAD / R Currency F**

ZAAD On 15/03/2010 Currency Future	Sell	100	0.00
ZAAD On 15/03/2010 Currency Future	Buy	100	695.85

**Nov 2009 ALBI Future**

ALBI On 05/11/2009 Index Future	Sell	52	0.00
ALBI On 05/11/2009 Index Future	Buy	52	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
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<b>Grand Total for Daily Detailed Turnover:</b>				<b>26,366</b>	<b>198,552.33</b>
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